



IN THE UNITED STATES PATENT AND TRADEMARK OFFICE

In re Application of: R. Cohen, et al.) Group Art Unit: 2124
Serial No.: 10/716,391) Examiner: To be Assigned
Filed: November 17, 2003) Attorney Docket No.: HAE-001.01
For: *Systems and Methods for Computing*) (24612-101)
Performance Parameters of Securities)
Portfolios)

Commissioner for Patents
P.O. Box 1450
Alexandria, VA 22313-1450

**INFORMATION DISCLOSURE STATEMENT
UNDER 37 C.F.R. §§ 1.56 and 1.97**

Dear Sir:

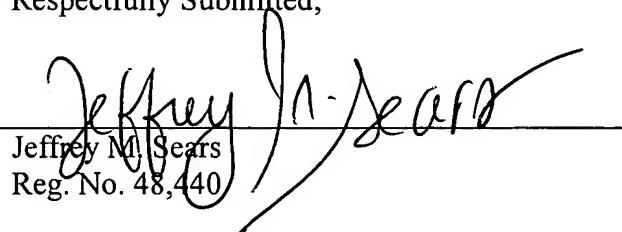
Submitted herewith on Form PTO-1449 is a listing of documents known to Applicants and/or their Attorney in compliance with the requirements of 37 C.F.R. § 1.56. Pursuant to the July 11, 2003 Pre-Official Gazette Notice, only copies of the non-US patent references (References AB-AG) are being submitted. Applicants respectfully request that the Examiner consider the listed documents and indicate they were considered by making appropriate notations on the attached Form PTO-1449.

This submission does not represent that a search has been made or that no better art exists. Nor does it constitute an admission that the cited documents are material or constitute "prior art." If the Examiner applies the listed documents as prior art against any claim in the application and Applicants determine that the cited documents do not constitute "prior art" under United States law, Applicants reserve the right to present to the Office the relevant facts and law regarding the appropriate status of such documents. Applicants further reserve the right to take appropriate action to establish the patentability of the claimed subject matter over the listed

documents, should one or more of the referenced documents be applied against the claims of the present application.

No fee is believed due. If a fee is occasioned or if extensions of time are necessary, the Commissioner is authorized to charge any fee deficiency or credit overpayment to our **Deposit Account No. 06-1448, Ref. HAE-001.01.**

Respectfully Submitted,



Jeffrey M. Sears
Reg. No. 48,440

Date: March 16, 2004

Customer No: 25181

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Form PTO-1449

INFORMATION DISCLOSURE CITATION

IN AN APPLICATION
(Use several sheets if necessary)Docket Number (Optional)
HAE-001.01 (24612-101)Application Number
10/716,391Applicant
R. Cohen et al.

MAR 19 2004

Filing Date
November 17, 2003Group Art Unit
2124

U.S. PATENT DOCUMENTS

EXAMINER <i>[Signature]</i>	DOCUMENT NUMBER <i>[PATENT & TRADEMARK]</i>	DATE	NAME	CLASS	SUBCLASS	FILING DATE IF APPROPRIATE
AA	2001/0042037	11/15/01	Kam et al.			
AB	2002/0032630	03/14/02	Peng et al.			
AC	2002/0059127	05/16/02	Brown et al.			
AD	2002/0147671	10/10/02	Sloan et al.			
AE	2002/0174045	11/21/02	Arena et al.			
AF	2003/0004846	01/02/03	Schneider			
AG	2003/0018556	01/23/03	Squyres			

FOREIGN PATENT DOCUMENTS

	DOCUMENT NUMBER	DATE	COUNTRY	CLASS	SUBCLASS	Translation

OTHER DOCUMENTS

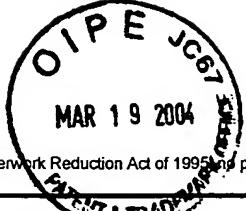
(Including Author, Title, Date, Pertinent Pages Etc.)

AH	Haugen, Robert A., <u>Modern Investment Theory</u> , Fifth Edition, Prentice Hall (2001) (pp. 1-4, 32-79, 201-228, 236-252, 272-298, 299-323, 618-629, 640-647.

EXAMINER		DATE CONSIDERED
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EXAMINER: Initial if citation considered, whether or not citation is in conformance with MPEP § 609; Draw line through citation if not in conformance and not considered. Include copy of this form with next communication to the applicant.

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TRANSMITTAL FORM

(to be used for all correspondence after initial filing)

		Application Number	10/716,391
		Filing Date	November 17, 2003
		First Named Inventor	Randolph B. Cohen
		Art Unit	2124
		Examiner Name	To be assigned
Total Number of Pages in This Submission	4+	Attorney Docket Number	HAE-001.01 (24612-101)

ENCLOSURES (check all that apply)

<input type="checkbox"/> Fee Transmittal Form	<input type="checkbox"/> Drawing(s)	<input type="checkbox"/> After Allowance Communication to Group
<input type="checkbox"/> Fee Attached	<input type="checkbox"/> Licensing-related Papers	<input type="checkbox"/> Appeal Communication to Board of Appeals and Interferences
<input type="checkbox"/> Amendment / Reply	<input type="checkbox"/> Petition	<input type="checkbox"/> Appeal Communication to Group (Appeal Notice, Brief, Reply Brief)
<input type="checkbox"/> After Final	<input type="checkbox"/> Petition to Convert to a Provisional Application	<input type="checkbox"/> Proprietary Information
<input type="checkbox"/> Affidavits/declaration(s)	<input type="checkbox"/> Power of Attorney, Revocation Change of Correspondence Address	<input type="checkbox"/> Status Letter
<input type="checkbox"/> Extension of Time Request	<input type="checkbox"/> Terminal Disclaimer	<input checked="" type="checkbox"/> Other Enclosure(s) (please identify below): PTO Form 1449 listing refs. AA-AH; Copy of listed ref. AH; and Return postcard.
<input type="checkbox"/> Express Abandonment Request	<input type="checkbox"/> Request for Refund	
<input checked="" type="checkbox"/> Information Disclosure Statement	<input type="checkbox"/> CD, Number of CD(s) _____	
<input type="checkbox"/> Certified Copy of Priority Document(s)		
<input type="checkbox"/> Response to Missing Parts/ Incomplete Application		
<input type="checkbox"/> Response to Missing Parts under 37 CFR 1.52 or 1.53		

Remarks

Customer Number : 25181

SIGNATURE OF APPLICANT, ATTORNEY, OR AGENT

Firm or Individual name	Jeffrey M. Sears
Signature	
Date	March 16, 2004

CERTIFICATE OF MAILING

I hereby certify that this correspondence is being facsimile transmitted to the USPTO or deposited with the United States Postal Service with sufficient postage as first class mail in an envelope addressed to: Commissioner for Patents, P.O. Box 1450, Alexandria, VA 22313-1450 on the date shown below.

Typed or printed name	Steve Pereira
Signature	
Date	March 16, 2004

This collection of information is required by 37 CFR 1.5. The information is required to obtain or retain a benefit by the public which is to file (and by the USPTO to process) an application. Confidentiality is governed by 35 U.S.C. 122 and 37 CFR 1.14. This collection is estimated to 12 minutes to complete; including gathering, preparing, and submitting the completed application form to the USPTO. Time will vary depending upon the individual case. Any comments on the amount of time you require to complete this form and/or suggestions for reducing this burden, should be sent to the Chief Information Officer, U.S. Patent and Trademark Office, U.S. Department of Commerce, P.O. Box 1450, Alexandria, VA 22313-1450. DO NOT SEND FEES OR COMPLETED FORMS TO THIS ADDRESS. SEND TO: Commissioner for Patents, P.O. Box 1450, Alexandria, VA 22313-1450.

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